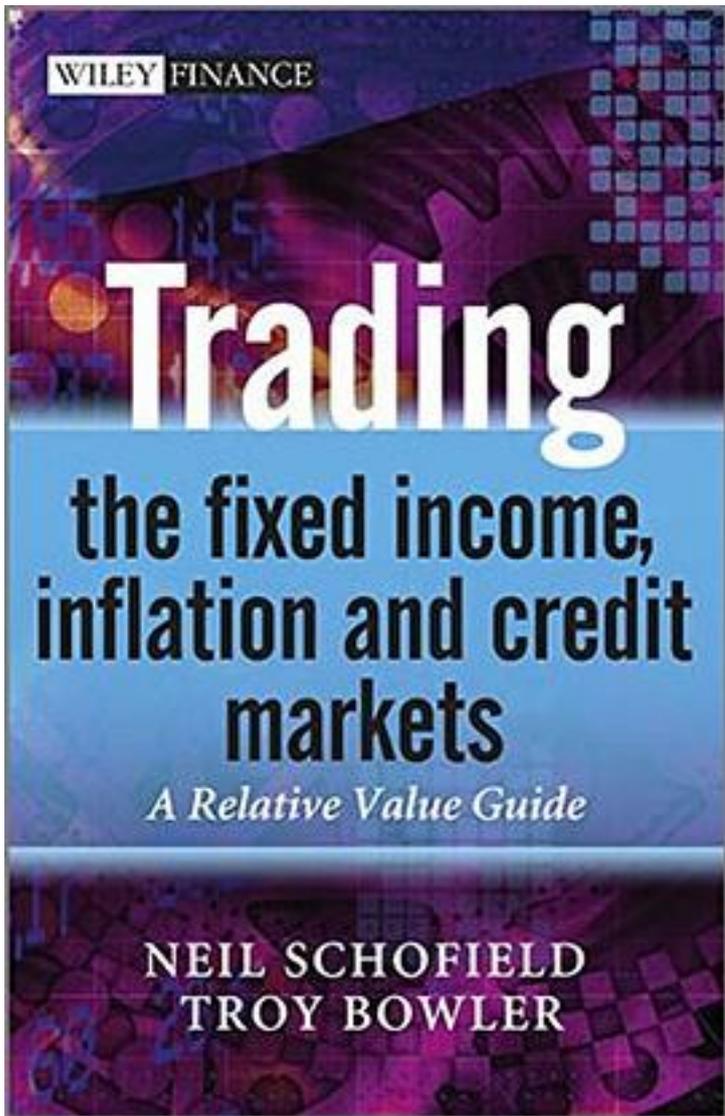


Trading the Fixed Income, Inflation and Credit Markets



[Trading the Fixed Income, Inflation and Credit Markets_ 下载链接1](#)

著者:Neil C. Schofield

出版者:John Wiley & Sons

出版时间:2011-9-30

装帧:Hardcover

isbn:9780470742297

Trading the Fixed Income, Inflation and Credit Markets is a comprehensive guide to the most popular strategies that are used in the wholesale financial markets, answering the question: what is the optimal way to express a view on expected market movements? This relatively unique approach to relative value highlights the pricing links between the different products and how these relationships can be used as the basis for a number of trading strategies. The book begins by looking at the main derivative products and their pricing interrelationships. It shows that within any asset class there are mathematical relationships that tie together four key building blocks: cash products, forwards/futures, swaps and options. The nature of these interrelationships means that there may be a variety of different ways in which a particular strategy can be expressed. It then moves on to relative value within a fixed income context and looks at strategies that build on the pricing relationships between products as well as those that focus on how to identify the optimal way to express a view on the movement of the yield curve. It concludes by taking the main themes of relative value and showing how they can be applied within other asset classes. Although the main focus is fixed income the book does cover multiple asset classes including credit and inflation. Written from a practitioner's perspective, the book illustrates how the products are used by including many worked examples and a number of screenshots to ensure that the content is as practical and applied as possible.

作者介绍:

目录:

[Trading the Fixed Income, Inflation and Credit Markets_下载链接1](#)

标签

债券

评论

[Trading the Fixed Income, Inflation and Credit Markets_下载链接1](#)

书评

[Trading the Fixed Income, Inflation and Credit Markets_下载链接1](#)